


FIG. 1

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Security Symbol, 27e	MMID, 27f	...
Total Size, 27a	Time, 27b	Price, 27c
1000	12:00	20.05
500	12:00	20.10
500	12:00	20:15
700	12:00	20:20

FIG. 2A

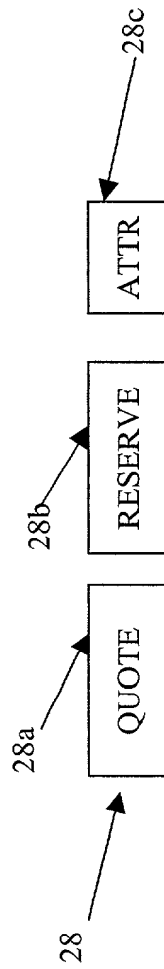


FIG. 2B

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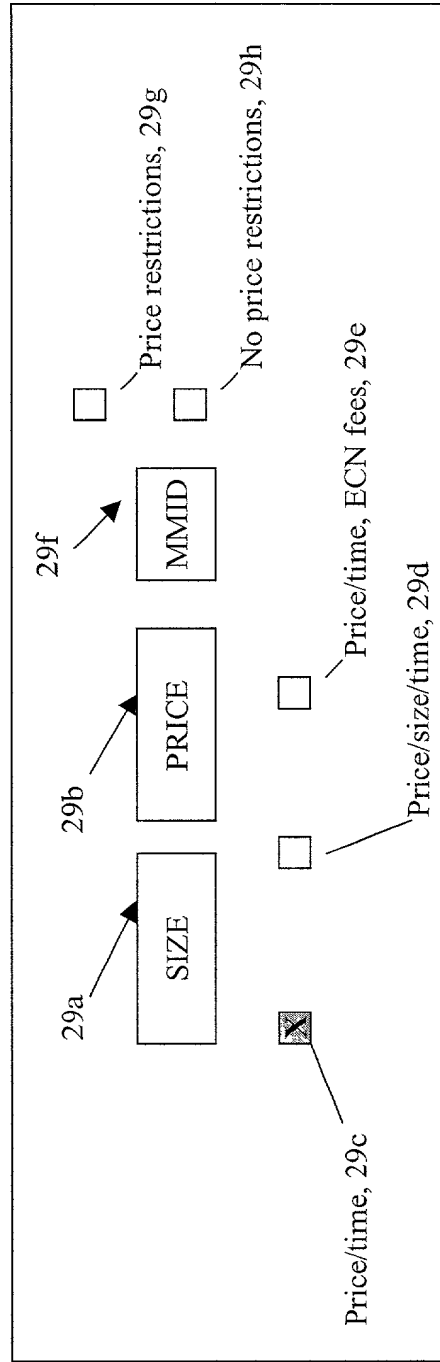


FIG. 2C

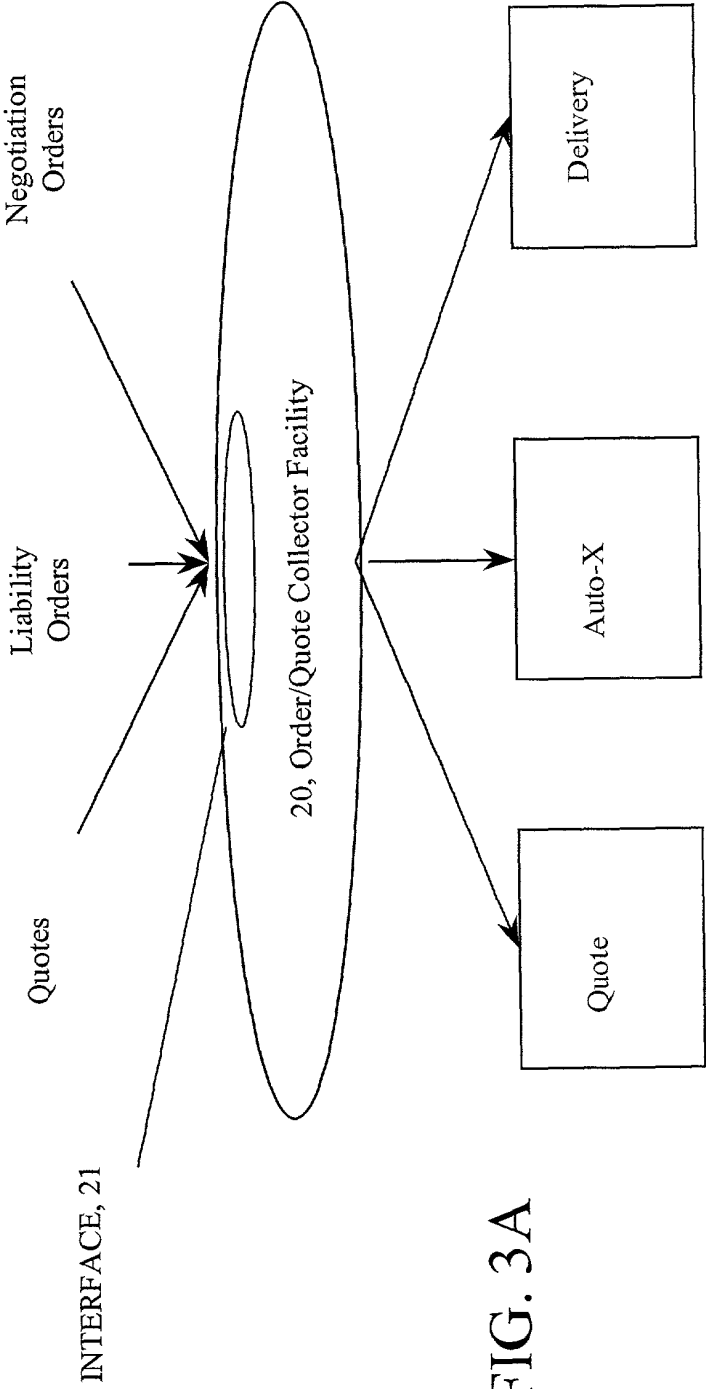
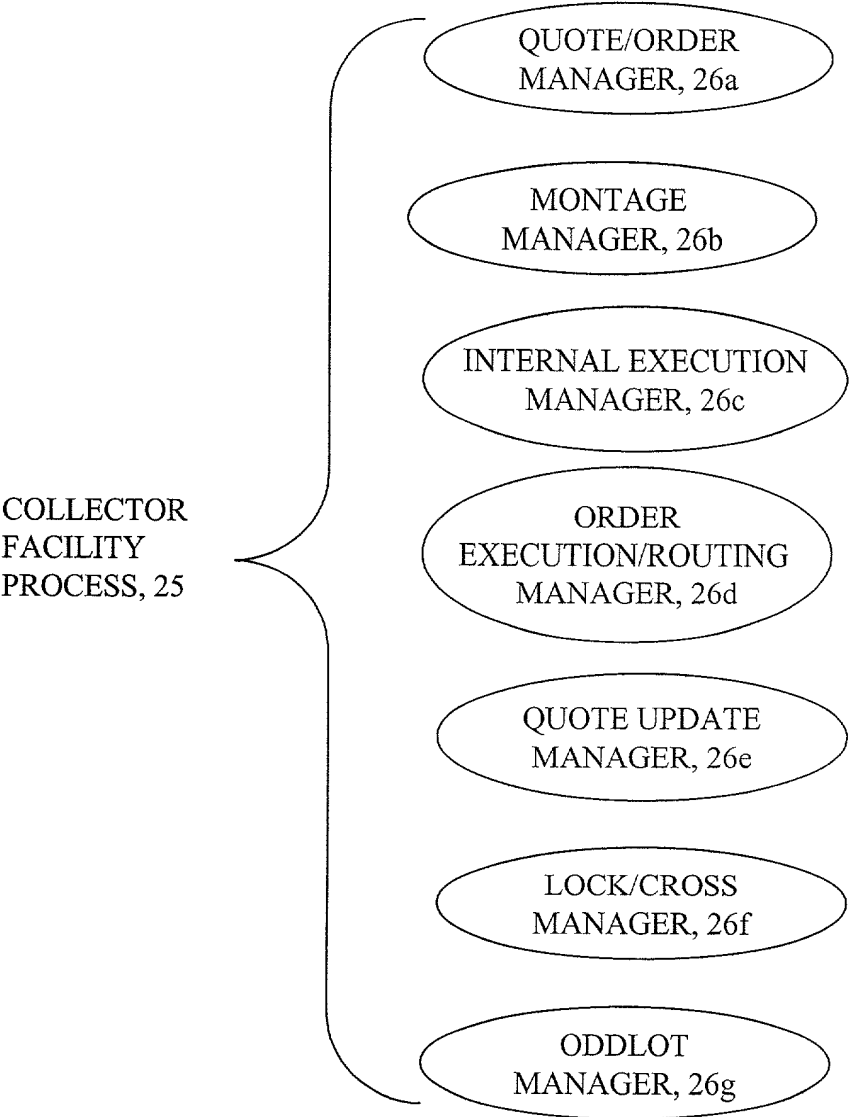


FIG. 3B



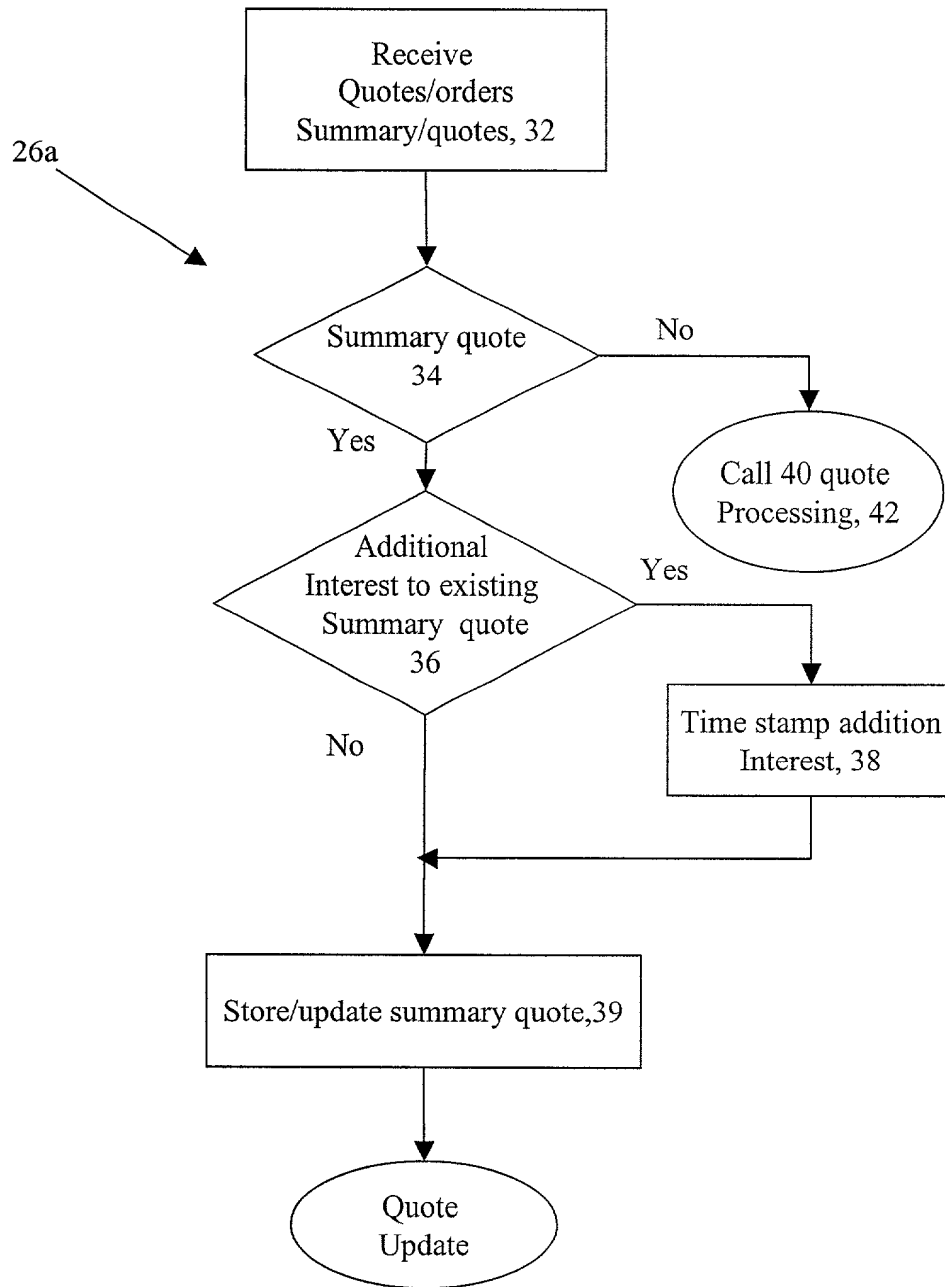
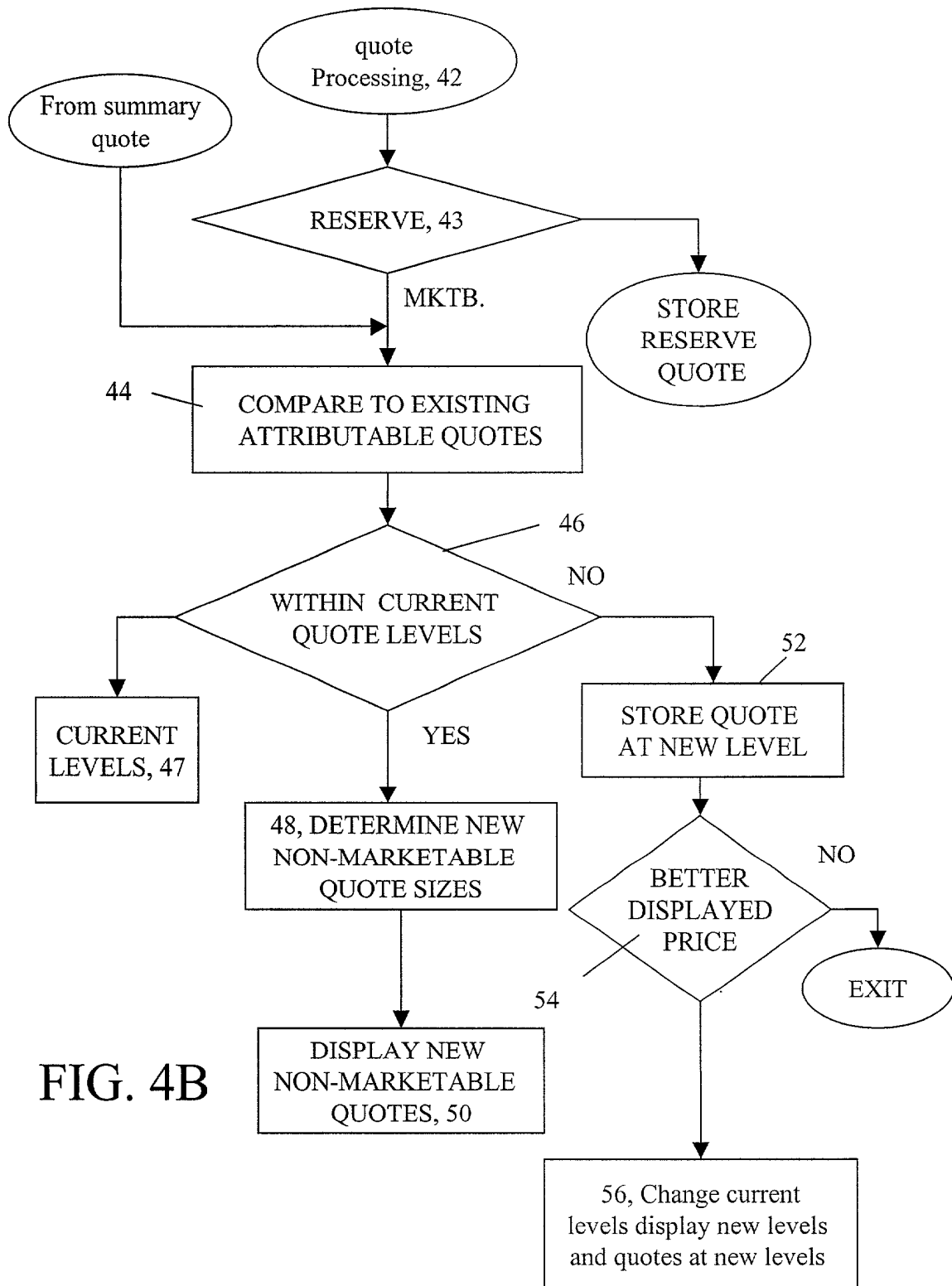


FIG. 4A



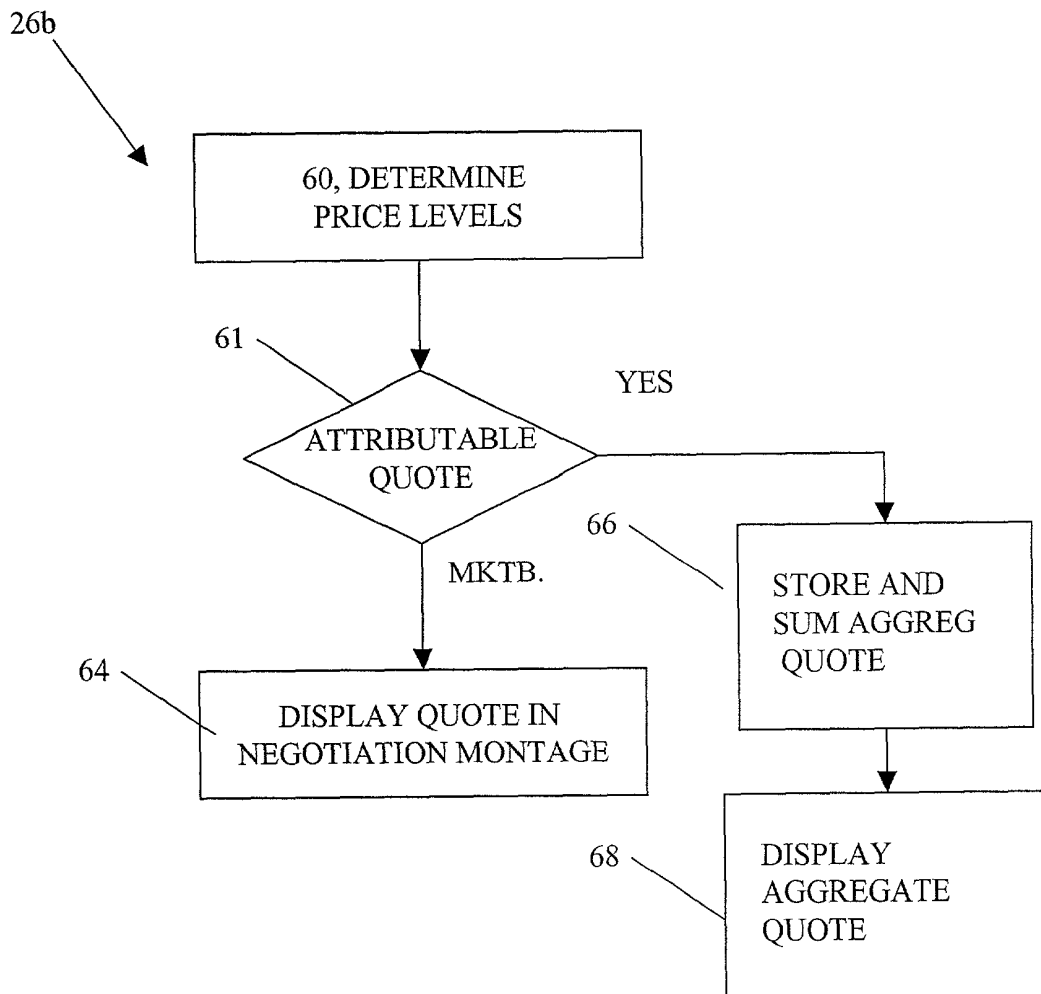


FIG. 4C

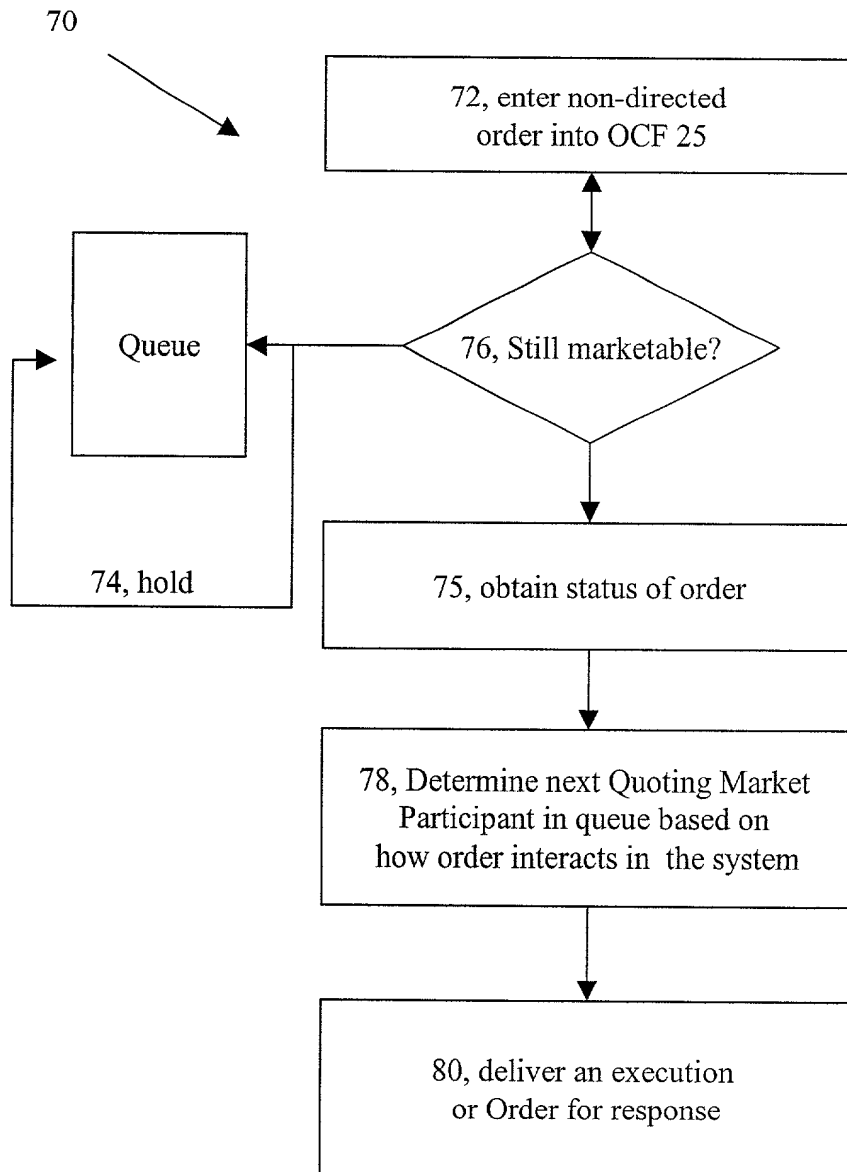


FIG. 5

FIG. 6A

FIG. 6B

FIG. 6C

FIG. 6D

FIG. 6

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FIG. 6A

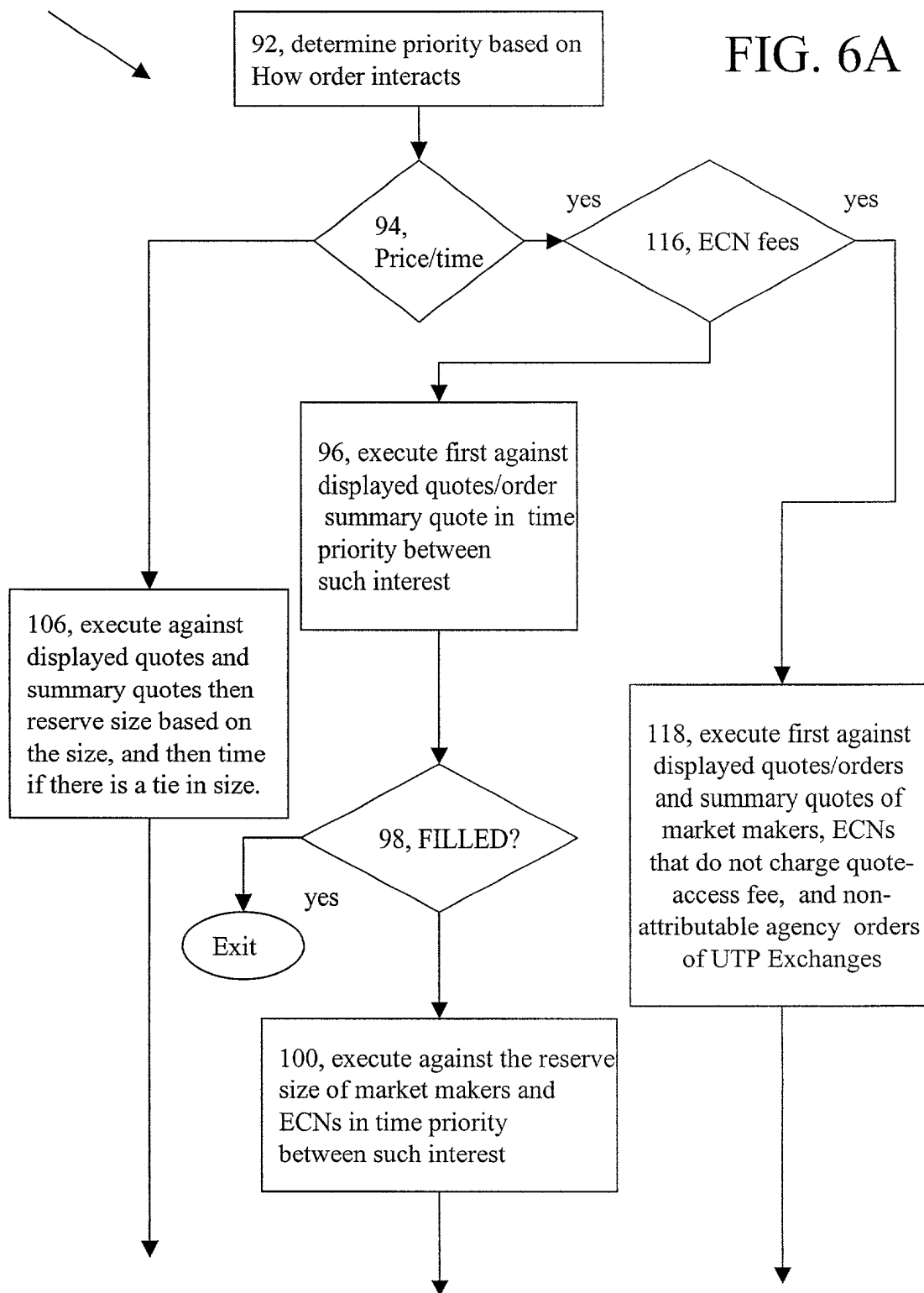


FIG. 6B

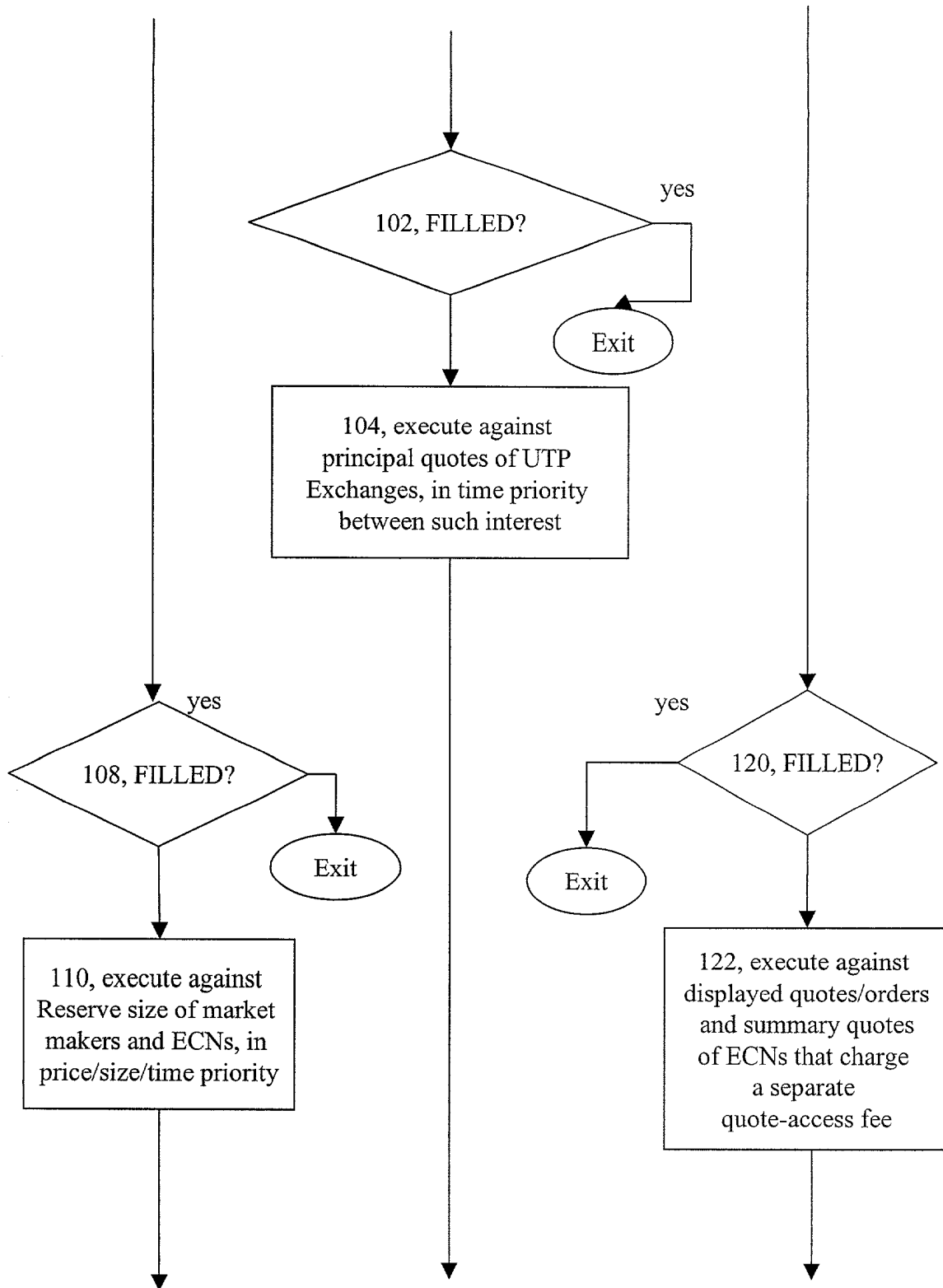
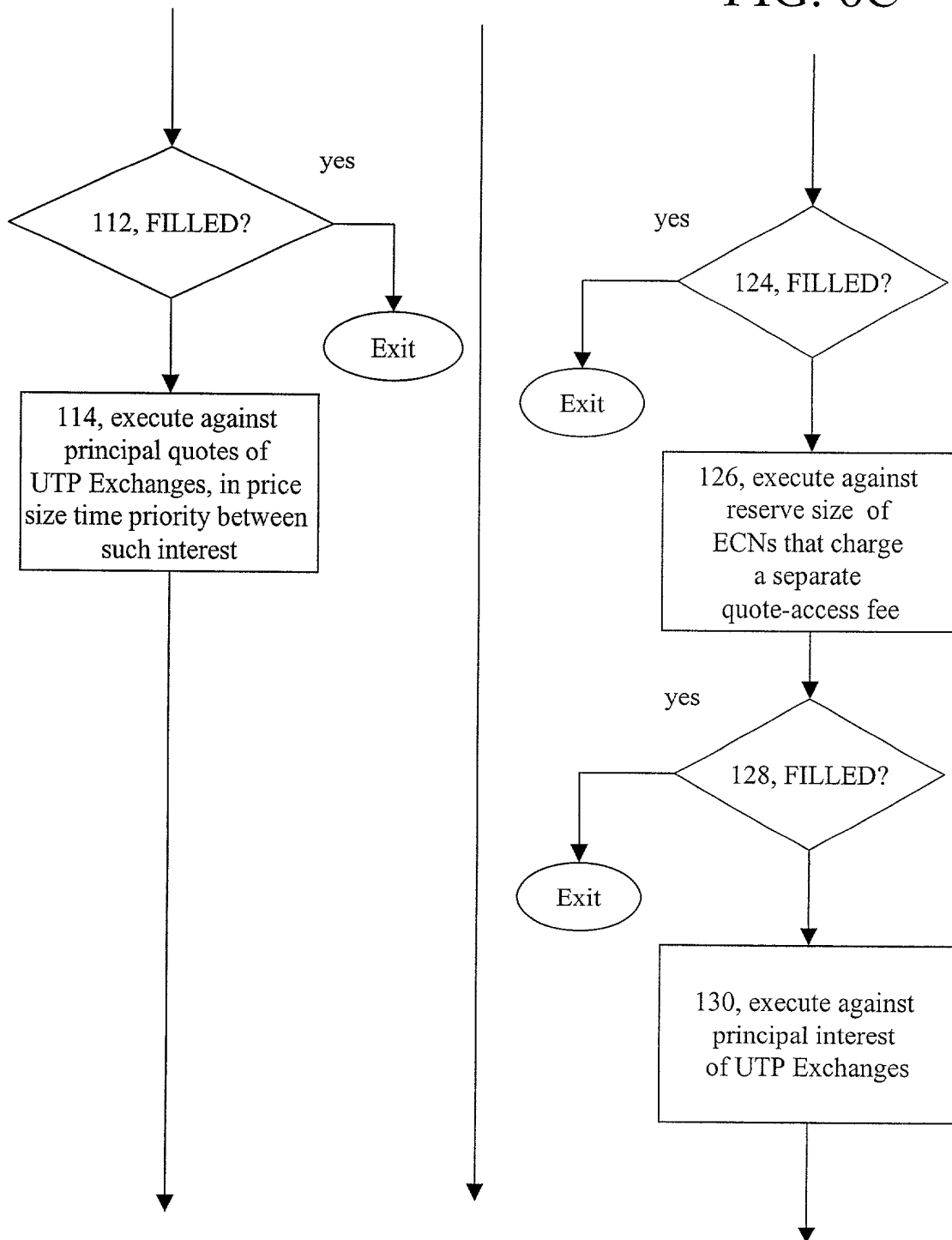


FIG. 6C



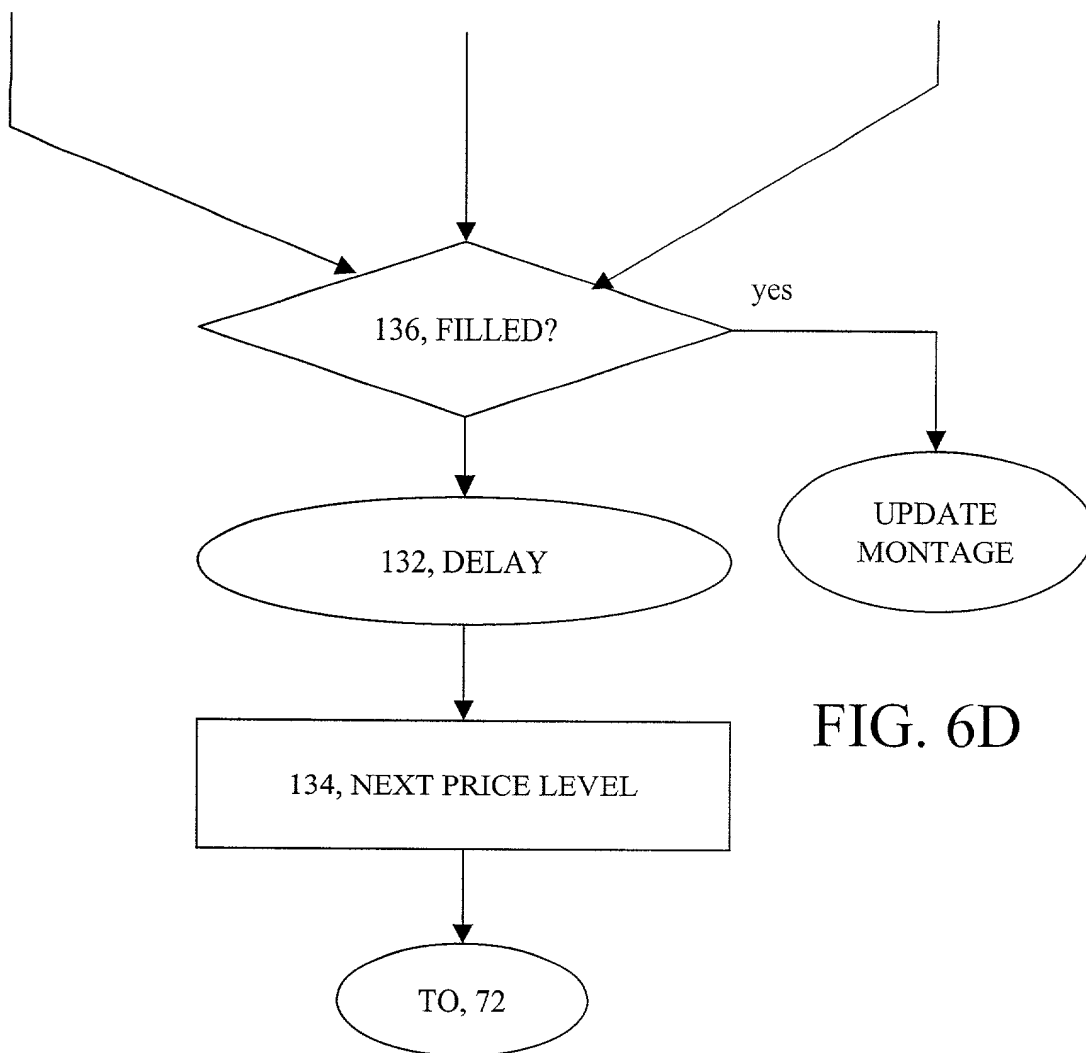


FIG. 6D

Applicant(s):

ORDER PROCESSING FOR AUTOMATED MARKET SYSTEM

Total Size	Time	Price
1000	12:00	20.05
500	12:00	20.10
500	12:00	20:15
700	12:00	20:20

FIG. 7A

Total Size	Time	Price
1000	12:00	20.05
500	12:00	20.10
500	12:00	20:15
700	12:00	20:20
200	12:10	20.05
400	12:12	20.05
500	12:20	20.10
1000	12:25	20:15
300	12:30	20:20

FIG. 7B

Total Size	Time	Price
1600	12:00	20.05
1000	12:00	20.10
1500	12:00	20:15
1000	12:00	20:20

FIG. 7C

Total Size	component size	Time	Price
1600	1000	12:00	20.05
	200	12:10	
	400	12:12	
1000	500	12:00	20.10
	500	12:20	
1500	500	12:00	20:15
	1000	12:25	
1000	700	12:00	20:20
	300	12:30	

FIG. 7D

150	→	Bid	Total	Ask	Total
		\$20.00	8,200	\$20.05	3,000
152	→	\$19.95	15,000	\$20.10	5,000
		\$19.90	25,000	\$20.15	15,000
<hr/>					
		Inside Bid: \$20.00 T: 9,000 A: 5,000 Inside Ask: \$20.05 T: 1,000 A: 1,000 Last: \$20.05 Hi: \$20.25 Low: \$19.75 PCL: \$19.75 Q: -0.30 Vol: 10,500,000			
155	→	SIZE	\$20.00	SIZE	\$20.00
		MM1	\$20.00	ECN2	\$20.05
		MM2A	\$20.00	MM4A	\$20.10
		ECN1	\$19.95	ECN2	\$20.10
		MM2	\$19.95	MM2A	\$20.10
		ECN1	\$19.95	MM1	\$20.15
		ECN1	\$19.95	ECN1	\$20.15
		MM3A	\$19.95	MM3A	\$20.15
		MM1A	\$19.90	MM2	\$20.15
		ECN2	\$19.90	ECN1	\$20.20
		MM4	\$19.90	MM4	\$20.25
154	→				

FIG. 8